

A1 values for at least one of the following searchable parameters: Black-Scholes ratio; option volume percentage; implied volatility; percentage to double; industry groupings; recommended listings; and percentage return on an option spread.

A2 5. (Amended) The method of claim 1, further comprising the steps of:

receiving a request to execute one of the set of option spreads; and

forwarding said request to execute one of the set of option spreads to a brokerage computer system operable to execute trades on stocks and stock options, wherein said request entails executing trades on a plurality of stock options.

A3 7. (Amended) The method of claim 6, wherein said step of formatting a listing of option spreads comprises the step of formatting a chain of option spreads, said chain of option spreads including a list of option spreads having options expiring in the same month.

Please add claims 11 through 28 as follows:

A4 - - 11. (Newly Added) The method of claim 1, wherein said step of receiving financial data from at least one data source

comprises the step of receiving for at least one stock option, at least one of the following: option symbol; underlying stock symbol; stock as price; option expiration date; option strike price; option bid; option volume; open interest; p/e ratio; average recommendation; the number of common shares outstanding; beta; company name; and Zack's indicator.

12. (Newly Added) The method of claim 3, wherein said step of processing the financial data to derive values for a set of searchable parameters corresponding to stock option spreads further comprises the step of receiving at least one of the following: percentage if not assigned; percentage if assigned; percentage earnings per share growth; percentage range; stock percentage volume; percentage yield; delta; and historical price volatility.

13. (Newly Added) The method of claim 1, wherein said step of processing the financial data to derive values for a set of searchable parameters corresponding to stock option spreads comprises the step of processing the financial data to derive the percentage return on a stock option spread.

14. (Newly Added) The method of claim 1, further comprising the step of determining if the user defined search criteria are operable for searching the searchable parameters.

15. (Newly Added) The method of claim 1, wherein the step of receiving user defined search criteria for searching the searchable parameters comprises the step of receiving search criteria for at least one of the following: percentage return; net credit; stock price of underlying stock; percentage earnings per share growth; price to earnings ratio; percentage of range between the year's high and low stock price; average broker recommendation; percentage change in volume; number of shares outstanding; percent yield; beta; and volatility.

16. (Newly Added) The method of claim 15 wherein said step of receiving user defined search criteria for searching the searchable parameters further comprises the step of receiving search criteria identifying an industry segment.

17. (Newly Added) The method of claim 15 wherein said step of receiving user defined search criteria for searching the searchable parameters further comprises the step of receiving search criteria identifying a recommended list.

18. (Newly Added) The method of claim 17, wherein said step of receiving search criteria identifying a recommended list comprises the step of receiving search criteria identifying a user-defined customized list.

44 19. (Newly Added) The method of claim 1, further comprising the step of receiving sorting criteria for sorting stock option spreads.

20. (Newly Added) The method of claim 19, wherein said step of receiving sorting criteria for sorting stock option spreads comprises the step of receiving criteria identifying sorting stock option spreads by at least one of the following: percent return; net credit; stock price; option bid price; option volume; open interest; percentage option volume; company name; percentage earnings per share; price to earnings ratio; percentage range; average brokerage recommendation; percentage volume; shares outstanding; expiration date; percentage yield; beta; volatility; Black-Scholes ratio; delta; implied volatility; and percent to double.

21. (Newly Added) The method of claim 20, wherein said step of receiving sorting criteria further comprises the step of

receiving criteria identifying sorting on options coming due in a particular month.

22. (Newly Added) The method of claim 20, wherein said step of receiving sorting criteria further comprises the step of receiving criteria identifying sorting results from high-to-low or low-to-high.

A4 23. (Newly Added) The method of claim 1, wherein said step of receiving user defined search criteria comprises the step of receiving criteria identifying searching for stock option spreads in-the-money or stock option spreads out-of-the-money.

24. (Newly Added) The method of claim 1, wherein said step of identifying a set of option spreads corresponding to values for the set of searchable parameters matching the user defined search criteria comprises the step of compiling a list of stock option spreads, wherein the list identifies for each stock option spread at least one of the following: stock symbol; stock price; option symbol; strike price; bid; ask; percentage return on spread; net credit; break even; volatility; and company name.

25. (Newly Added) The method of claim 1, further comprising the step of saving user defined search criteria for searching the searchable parameters corresponding to the stock option spreads.

26. (Newly Added) The method of claim 25, further comprising, in response to a user request, the step of searching the values derived for the set of searchable parameters for values having the saved user defined search criteria.

Amended
27. (Newly Added) In a computer system programmed to manage a portfolio of stocks or stock options, a method of providing alerts comprising the steps of:

detecting an event associated with a portfolio of stocks or stock options;

formatting a suggested action to be taken with respect to the portfolio in response to the event; and

presenting the suggested action to a user of the system.

28. (Newly Added) The method of claim 27, wherein said step of detecting an event associated with a portfolio comprises the step of detecting a value for at least one of the following: percent profit; day of the year; percentage loss; percent change in value; amount of premium relative to the Black-Scholes value; and actual price relative to the strike price. - -